by Report Date

August 1, 2020 to August 31, 2020 COMMON D EMERGING **COMMON D EMERGING** FUND: NJBD

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type **Trade Date** Value Date Crossdeal **Broker Amount Purchased Amount Sold** Hedge **Settle Date** Fail Days **Exchange Rate Base Equivalent**

by Report Date

FX Description

Base Currency: USD - USD

August 1, 2020 to August 31, 2020

Type

Hedge

Trade Date

Settle Date

Value Date Crossdeal

Fail Days

COMMON D DEVELOPED COMMON D DEVELOPED FUND: NJBU



STATE STREET.

View Date:

September 11, 2020

Amount Sold Base Equivalent

Amount Purchased

******* No Activity for This Fund *******

Broker

Exchange Rate

by Report Date

COMMON D DEVELOPED PASSIVE COMMON D DEVELOPED PASSIVE FUND: NJDE

STATE STREET.

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

COMMON D INTL EQTY HEDGE
COMMON D HEDGES

FUND:

STATE STREET.

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker
Hedge Settle Date Fail Days Exchange Rate

Amount Purchased

NJDI

Amount Sold Base Equivalent

by Report Date

FX Description

August 1, 2020 to August 31, 2020

COMMON D HEALTHCARE COMMON D HEALTHCARE FUND: NJDU

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD - US DOLLAR

Type **Trade Date** Value Date Crossdeal Hedge **Settle Date** Fail Days **Exchange Rate** **Amount Purchased**

Amount Sold Base Equivalent

******* No Activity for This Fund *******

Broker

COMMON D EMERGING MORGAN STNLY MORGAN STANLEY INVESTMENT MGMT FUND: NJEA

STATE STREET.

by Report Date

FX Description

Base Currency: USD - USD

August 1, 2020 to August 31, 2020

Type

Hedge

Trade Date

Settle Date

View Date:

Value Date Crossdeal

Fail Days

September 11, 2020

Amount Purchased

Amount Sold Base Equivalent

******* No Activity for This Fund *******

Broker

Exchange Rate

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD
FUND: NJED

STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY
FUND: NJEM

STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

3

STATE STREET.

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

COMMON D INFLATION LINKED

NJ DIVISION OF INVESTMENT

FUND: NJFG

STATE STREET.

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker
Hedge Settle Date Fail Days Exchange Rate

Broker Amount Purchased

Amount Sold Base Equivalent

by Report Date

August 1, 2020 to August 31, 2020

COMMON D HIGH GRADE NJ DIVISION OF INVESTMENT FUND: NJFH

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type **Trade Date** Value Date Crossdeal **Broker Amount Purchased Amount Sold** Hedge **Settle Date** Fail Days **Exchange Rate Base Equivalent**

COMMON D GLOBAL PROPERTY EQTY

NJ DIVISION OF INVESTMENT

FINVESTMENT FUND: NJFQ

STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D REAL PROPERTY EQUITY

NJ DIVISION OF INVESTMENT

FUND: NJFR

MENT | NJFR

STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D SMALL CAP WASATCH

View Date:

WASATCH ADVISORS FUND: NJGE

September 11, 2020



STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D EMERGING PZENA
PZENA INVESTMENT MANAGEMENT
FUND: NJGJ

STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold

Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

FX Description

Base Currency: USD - USD

August 1, 2020 to August 31, 2020

Type

Hedge

Trade Date

Settle Date

Value Date Crossdeal

Fail Days

COMMON D EMERGING QMA QMA ASSET MANAGEMENT FUND: NJGL

STATE STREET.

View Date:

September 11, 2020

Amount Sold Base Equivalent

Amount Purchased

******* No Activity for This Fund *******

Broker

Exchange Rate

COMMON D EMERGING PARAMETRIC PARAMETRIC PORTFOLIO ASSOC.
FUND: NJGM

STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

17(10) Ward Helivity

COMMON D EMERGING SCHRODER
SCHRODER INVESTMENT MGMT
FUND: NJGO

View Date:

September 11, 2020

STATE STREET.

by Report Date

August 1, 2020 to August 31, 2020

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D EMERGING COMMON D EMERGING FUND: NJBD

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D DEVELOPED COMMON D DEVELOPED FUND: NJBU



STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D DEVELOPED PASSIVE
COMMON D DEVELOPED PASSIVE
FUND: NJDE

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D INTL EQTY HEDGE
COMMON D HEDGES
FUND: NJDI

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D HEALTHCARE
COMMON D HEALTHCARE
FUND: NJDU



STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

******* No Activity for This Fund *******

Page 23 Prepared by State Street

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D EMERGING MORGAN STNLY MORGAN STANLEY INVESTMENT MGMT FUND: NJEA

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

Base Currency: USD-USD

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD
FUND: NJED

September 11, 2020

STATE STREET.

August 1, 2020 to August 31, 2020

) to August 31, 2020 View Date:

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY
FUND: NJEM

STATE STREET.

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D DOM EQTY HEDGES NJ DIVISION OF INVESTMENT FUND: NJFB

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D INFLATION LINKED

NJ DIVISION OF INVESTMENT

FUND: NJFG

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

Base Currency: USD-USD

Local Currency

August 1, 2020 to August 31, 2020

COMMON D HIGH GRADE NJ DIVISION OF INVESTMENT FUND: NJFH

STATE STREET.

View Date:

September 11, 2020

Base Purchased Local Sold Base Sold

******* No Activity for This Fund *******

Local Purchased

Prepared by State Street Page 29

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D GLOBAL PROPERTY EQTY NJ DIVISION OF INVESTMENT FUND: NJFQ

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

Base Currency: USD-US DOLLAR

Local Currency

August 1, 2020 to August 31, 2020

COMMON D REAL PROPERTY EQUITY NJ DIVISION OF INVESTMENT FUND: **NJFR**

STATE STREET.

View Date:

September 11, 2020

Base Purchased Local Sold Base Sold

******* No Activity for This Fund *******

Local Purchased

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D SMALL CAP WASATCH
WASATCH ADVISORS
FUND: NJGE

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

COMMON D EMERGING PZENA
PZENA INVESTMENT MANAGEMENT
FUND: NJGJ

STATE STREET.

August 1, 2020 to August 31, 2020

View Date:

September 11, 2020

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

Local Currency

August 1, 2020 to August 31, 2020

COMMON D EMERGING QMA
QMA ASSET MANAGEMENT
FUND: NJGL

STATE STREET.

View Date:

September 11, 2020

ew Date: Septer

Base Currency: USD-USD

Local Purchased Base Purchased

Local Sold

Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D EMERGING PARAMETRIC PARAMETRIC PORTFOLIO ASSOC. FUND: NJGM

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

August 1, 2020 to August 31, 2020

COMMON D EMERGING SCHRODER
SCHRODER INVESTMENT MGMT
FUND: NJGO

STATE STREET.

View Date:

September 11, 2020

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold